

0968077-100600

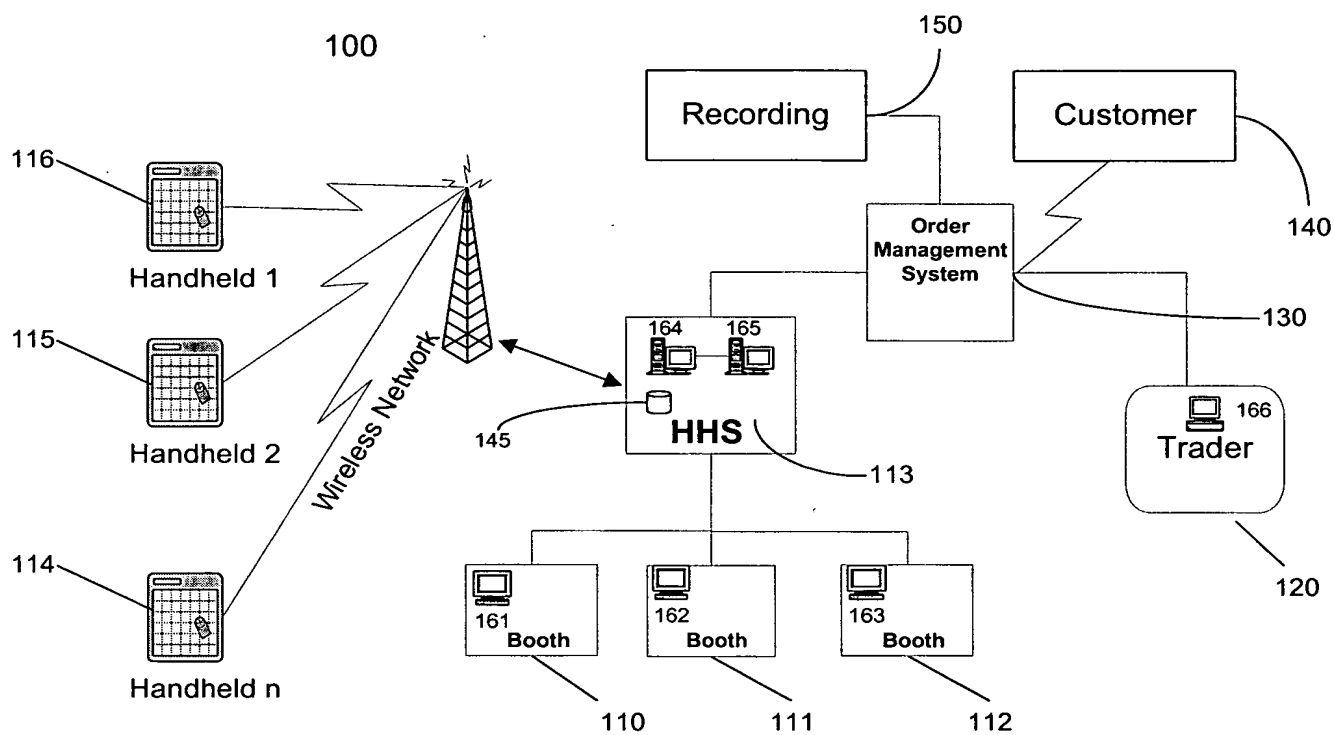


Fig. 1

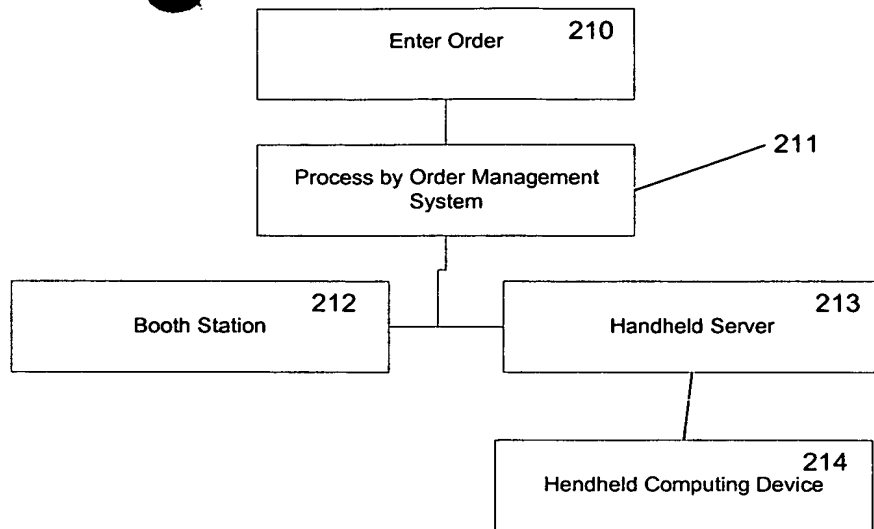


Fig. 2

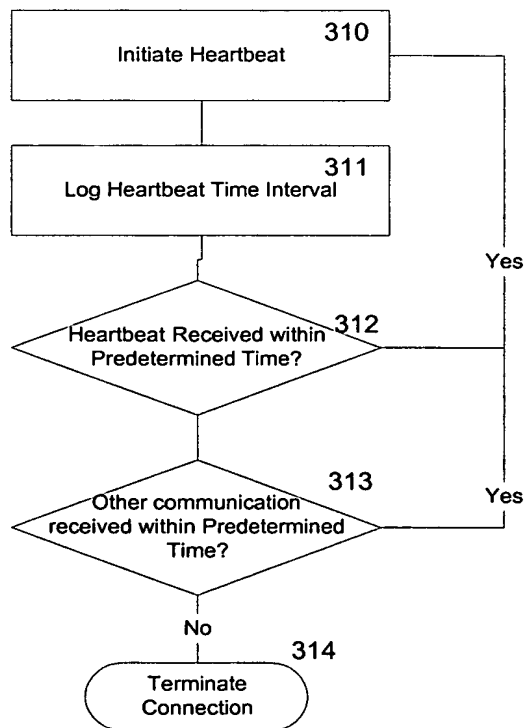


Fig. 3

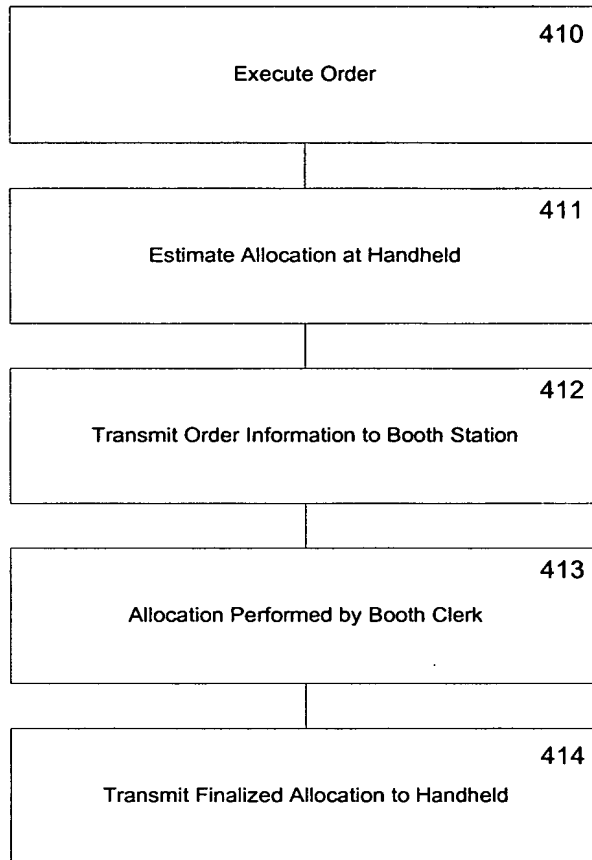


Fig. 4

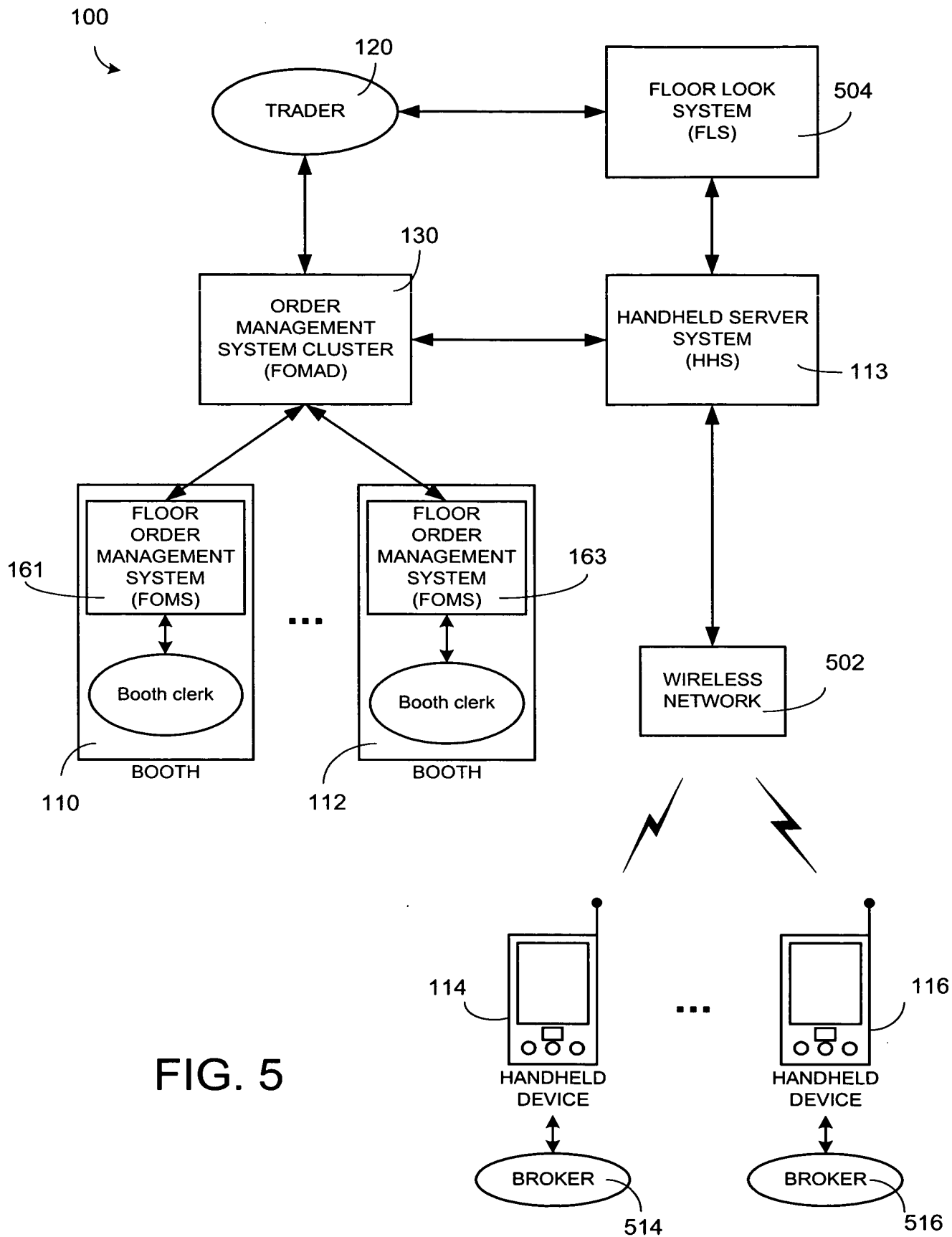


FIG. 5

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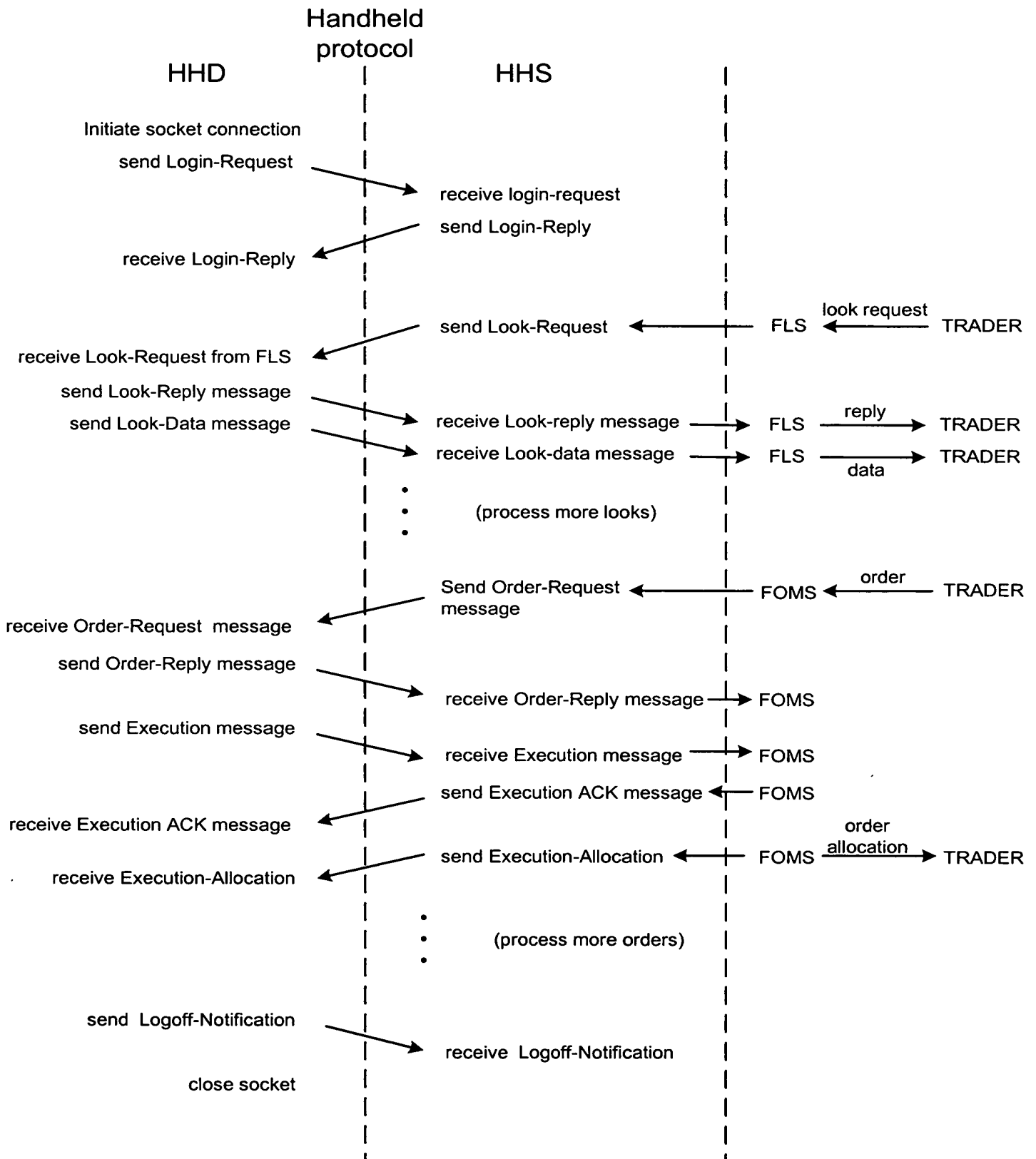


FIG. 6

FIG. 7

```
< GSHP SID="22" Seq="33" LRSeq="1">
<Logon-Reply Success="Y" >
  <Heartbeat-Period Seconds="60"/>
  <Look-Reply-Timeout Seconds="15"/>
  <Look-Data-Timeout Minutes="15"/>
  <Profile-Data>
    <Pair Name="Stocks" Value="IBM,DEC,GE,ATT"/>
    <Pair Name="Destinations" Value="BRK_KALEXA|Alexander,
Kirsten|BRK_EBARTH|Barth, Elizabeth|BRK_ABERMA|Berman,
Andrew|BRK_BBRAM|Bram, Ben|BRK_BCONRO|Conroy"/>
    ...
  </>
  <Server-Status FLS="UP" FOMAD="UP" Already-Logged-On="N"/>
  <Sp-Instr Name1="Value1" Name2="Value2" />
  <Timeset Time="19980106174100"/>
</>
</>
```

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FIG. 8

```

<Logon-Reply Success="Y">
  <Heartbeat-Period Seconds="60"/>
  <Look-Reply-Timeout Seconds="15"/>
  <Look-Data-Timeout Minutes="15"/>
  <Profile-Data>
    <Pair Name="Stocks" Value="IBM,DEC,GE,ATT"/>
    <Pair Name="Destinations" Value="BRK_KALEXA|Alexander,
    Kirsten|BRK_EBARTH|Barth, Elizabeth|BRK_ABERMA|Berman,
    Andrew|BRK_BBRAM|Bram, Ben|BRK_BCONRO|Conroy"/>
    ...
  </>
  <Timeset Time="19990702144109"/>
  <Server-Status FLS="UP" FOMAD="UP" Already-Logged-On="N">
    <Recovery-Orders>
      ...
    </>
    <Recovery-Executions>
      ...
    </>
  </>
</>

```

FIG. 9

```

<Logoff-Notify>
  <Profile-Data>
    <Pair Name="Stocks" Value="IBM,DEC,GE,ATT"/>
    <Pair Name="Destinations" Value="BRK_KALEXA|Alexander,
    Kirsten|BRK_EBARTH|Barth, Elizabeth|BRK_ABERMA|Berman,
    Andrew|BRK_BBRAM|Bram, Ben|BRK_BCONRO|Conroy"/>
    ...
  </>
</>

```

or

```

<Logoff-Notify/>

```

FIG. 10

```
<Look-Request ReqID="123" Sym="GE" FromAddr="FLS">
  <Look-Reply-Timeout Seconds="120"/>
  <Text> I need regular updates on this today </>
  <Priority value="high"/>
  <Look-Data-Timeout Minutes="5"/>
</>
```

FIG. 11

```
<Look-Data ReqID="123" ToAddr="FLS" Symbol="GE">
  <Ink Format="Stroke-Vector">
    dELK349eiqWLDfMlpzasSPO09385Keikaldoe ...
    1lkjLKJoiewSFDoidjs08sdLKJoiSDFKwersDFJ ...
    KskjeiUywqjiuAk982sDj39sSfdkhwSDFJSDfsf ...
    ...
  </>
  <Priority Value="High" />
</>
```

FIG. 12

```
<Msg-Request FromAddr="trader@gs.com">
  <Priority Value="High"/>
  <Text> I want you to cover IBM today as well. </>
</>
```


FIG. 13

```
<Msg-Reply ToAddr="trader@gs.com">
  <Ink Format="Stroke-Vector">
    dELK349eiqWLDFMlpzasSPO09385Keikaldoe ...
    1lkjLKJoiewSFDoidjs08sdLKJoiSDFKwersDFJ ...
    KskjeiUywqjiuAk982sDj39sSfdkhwSDFJSDfsf ...
  </>
  <Priority Value="High"/>
</>
```

FIG. 14

```
<NACK Reason="malformed">
  <Original><![CDATA[
    <Look-#$$uest Symbol="XYZ"/>
  ]]></>
</>
```

FIG. 15

Status Values	Meanings
<i>OK</i>	Order Accepted
<i>UNAVAILABLE</i>	HHD Unavailable – will never be sent to HHD
<i>CANCEL</i>	The order is being cancelled
<i>REJECT</i>	Order is actively rejected by HHD
<i>PASSIVE-REJECT</i>	Order is passively rejected by HHD (timed-out)
<i>RECALL</i>	Order is recalled by HHS
<i>CORRECT-ACCEPT</i>	Order correction is accepted by HHD
<i>CORRECT-REJECT</i>	Order correction is rejected by HHD
<i>CORRECT-PENDING</i>	Order correction has been sent to HHD
<i>PENDING</i>	Order is pending
<i>COMPLETED</i>	Order has been completed

FIG. 16

```
<Order-Request ID="123" Stat="" Sym="IBM" Price="MKT" Qty="10000" Side="Buy"
RemQty="10000" Timestamp="19990401121212" FVer="2" SpInst="Day Order" Cap="A"
Num="T015560" Booth="Q-3" Trader="OCHD" Ticket="P0116" ExecInst="NH" Flags="" TIF="">
</>
```

FIG. 17

```
<Execution ID="123" Sym="IBM" Side="BUY" Price="100 3/16" Qty="25000"
Timestamp="19990401121212">
  <Ink Format="Stroke-Vector">
    dELK349eiqWLDfMlpzasSPO09385Keikaldoe ...
    1lkjLKJoiewSFDoidjs08sdLKJoiSDFKwersDFJ ...
    KskjeiUywqjiuAk982sDj39sSfdkhwSDFJSDfsf ...
    ...
  </>
</>
```

FIG. 18

```
<Execution-Allocation ID="123" FID="3876402">
  <Allocations>
    < Allocation ID="123" QtyAlloc="3000" Qty="18000" FVer="2"/>
    < Allocation ID="124" QtyAlloc="5000" Qty="20000" FVer="2"/>
    < Allocation ID="125" QtyAlloc="5000" Qty="15000" FVer="2"/>
    < Allocation ID="126" QtyAlloc="7000" Qty="35000" FVer="2"/>
  </>
</>
```

FIG. 19

```
<Prices Time="19990401121212">
  <Price Sym="IBM" Price="102 5/16"/>
  <Price Sym="CPQ" Price="85 3/16"/>
  ...
</>
```

FIG. 20

```
<Server-Status FLS="UP" FOMAD="UP" Already-Logged-On="N">
or
<Server-Status FLS="UP" FOMAD="UP" Already-Logged-On="N">
  <Recovery-Orders>
    <Order-Request ID="123" Stat="" Sym="IBM" Price="MKT" Qty="10000"
      Side="Buy" RemQty="10000">
      <NewQty Value="15000"/>
      <HandedOffQty Value="10000"/>
      <HandedOffFilledQty Value="5000"/>
      <SpInst Value="Day Order"/>
    </>
    ... (more orders may exist)
  </>
  <Recovery-Executions>
    <Execution ID="123" Sym="IBM" Side="BUY" Price="100 3/16" Qty="25000">
      <Ink Format="Stroke-Vector">
        dELK349eiqWLDfMlpzasSPO09385Keikaldoe ...
        1lkjLKJoiewSFDoidjs08sdLKJoiSDFKwersDFJ ...
        KskjeiUywqjiuAk982sDj39sSfdkhwSDFJSDfsf ...
      </>
    </>
    ... (more executions may exist)
  </>
</>
```